```
In [ ]: # Download The Data From Kaggle Website
        # Source File --->> https://www.kagqle.com/c/m5-forecasting-accuracy/data
        #!wget --header="Host: storage.googleapis.com" --header="User-Agent: Mozilla/5.0
In [ ]: #!unzip m5-forecasting-accuracy.zip
In [ ]: # import all the Libaries
         import pandas as pd
         import numpy as np
         import matplotlib.pylab as plt
         from tadm import tadm
         from sklearn.ensemble import ExtraTreesRegressor, RandomForestRegressor
         import random
         import joblib
In [ ]: # Read All the Csv Files
         sales = pd.read_csv("sales_train_evaluation.csv")
        price = pd.read_csv("sell_prices.csv")
        cal = pd.read_csv("calendar.csv")
In [ ]: | sales.head()
Out[5]:
                                    id
                                              item_id
                                                         dept_id
                                                                   cat_id store_id state_id d_1
         0 HOBBIES 1 001 CA 1 evaluation HOBBIES 1 001 HOBBIES 1 HOBBIES
                                                                           CA 1
                                                                                     CA
                                                                                          0
         1 HOBBIES_1_002_CA_1_evaluation HOBBIES_1_002 HOBBIES_1 HOBBIES
                                                                           CA 1
                                                                                     CA
                                                                                          0
                                       HOBBIES 1 003 HOBBIES 1 HOBBIES
         2 HOBBIES 1 003 CA 1 evaluation
                                                                           CA 1
                                                                                     CA
         3 HOBBIES_1_004_CA_1_evaluation HOBBIES_1_004 HOBBIES_1 HOBBIES
                                                                           CA_1
                                                                                     CA
                                                                                          0
         4 HOBBIES 1 005 CA 1 evaluation HOBBIES 1 005 HOBBIES 1 HOBBIES
                                                                           CA 1
                                                                                     CA
                                                                                          0
        5 rows × 1947 columns
        WRMMSE CODE
In [ ]: | price["id"] = price["item_id"] + "_" + price["store_id"] + "_evaluation"
         cal["d"] = cal["d"].apply(lambda a: int(a.split(" ")[1]))
```

```
In [ ]: #https://www.kaggle.com/gcw171717/other-naive-forecasts-submission-score/notebool
        for day in tqdm(range(1886, 1914)):
            wk id = list(cal[cal["d"]==day]["wm yr wk"])[0]
            wk_price = price[price["wm_yr_wk"]==wk_id]
            df_sales = sales.merge(wk_price[["sell_price", "id"]], on=["id"], how='inner
            df_sales["unit_sales_" + str(day)] = df_sales["sell_price"] * df_sales["d_"
            df sales.drop(columns=["sell price"], inplace=True)
        100% | 28/28 [00:08<00:00, 3.15it/s]
        col = [a for a in df sales.columns if a.find("unit sales")==0]
In [ ]:
        df_sales["sales"] = df_sales[col]
        df_sales["weight"] = df_sales["sales"] / df_sales["sales"].sum()
        df sales.drop(columns=["sales", col[0]], axis=1, inplace=True)
        df sales["weight"] /= 12
In [ ]: | aggregation level = {2: ["state id"], 3: ["store id"], 4: ["cat id"], 5: ["dept
                      6: ["state_id", "cat_id"], 7: ["state_id", "dept_id"], 8: ["store_id"]
                      10: ["item_id"], 11: ["item_id", "state_id"]}
In [ ]: #function to calculate rmsse
        h = 28
        n = 1913
        def RMSSE(ground truth, forecast, train series):
            num = ((ground truth - forecast)**2).sum(axis=1)
            den = 1/(n-1) * ((train series[:, 1:] - train series[:, :-1]) ** 2).sum(axis
            rmsse = (1/h * num/den) ** 0.5
            return rmsse
```

```
In [ ]: # function to compute custom hyperparametrer tuning
        def hyperparameter tuning(pred df,df sales):
            df sales = df sales.join(pred df)
            data = df sales[[a for a in df sales.columns if a.find("d ") == 0 or a.find(
            data = data.sum()
            aggregated_df = pd.DataFrame(data).transpose()
            aggregated df["level"] = 1
            aggregated_df["weight"] = 1/12
            columns = aggregated_df.columns
            for lev in aggregation level:
                df_t = df_sales.groupby(by=aggregation_level[lev]).sum().reset_index()
                df t["level"] = lev
                aggregated df = aggregated df.append(df t[columns])
            train columns = [a for a in df sales.columns if a.find("d ") == 0 and int(a.
            actual value columns = [a for a in df sales.columns if a.find("d ") == 0 and
            forecast_value_columns = [a for a in df_sales.columns if a.find("F_") == 0]
            ground_truth_df = np.array(df_sales[actual_value_columns])
            forecast df = np.array(df sales[forecast value columns])
            train series df = np.array(df sales[train columns])
            ground_truth_agg_df = np.array(aggregated_df[actual_value_columns])
            forecast agg df = np.array(aggregated df[forecast value columns])
            train series agg df = np.array(aggregated df[train columns])
            df sales["rmsse"] = RMSSE(ground truth df, forecast df, train series df)
            aggregated df["rmsse"] = RMSSE(ground truth agg df, forecast agg df, train so
            df_sales["wrmsse"] = df_sales["weight"] * df_sales["rmsse"]
            aggregated_df["wrmsse"] = aggregated_df["weight"] * aggregated_df["rmsse"]
            print(df sales["wrmsse"].sum() + aggregated df["wrmsse"].sum())
            return (df sales["wrmsse"].sum() + aggregated df["wrmsse"].sum())
```

A. Extra Tree Regressor

```
In [ ]: # https://machinelearningmastery.com/multi-output-regression-models-with-python/ # Multioutput regression are regression problems that involve predicting two or n
```

In []:

df sales.head()

```
Out[12]:
                                        id
                                                  item_id
                                                              dept_id
                                                                         cat_id store_id state_id
                                                                                                d_1
           0 HOBBIES 1 001 CA 1 evaluation
                                           HOBBIES 1 001
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA_1
                                                                                            CA
                                                                                                  0
              HOBBIES_1_002_CA_1_evaluation
                                           HOBBIES_1_002
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA 1
                                                                                            CA
                                                                                                  0
              HOBBIES 1 003 CA 1 evaluation
                                           HOBBIES 1 003
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA 1
                                                                                            CA
                                                                                                  0
              HOBBIES_1_004_CA_1_evaluation
                                           HOBBIES_1_004
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA_1
                                                                                            CA
                                                                                                  0
              HOBBIES 1 005 CA 1 evaluation
                                           HOBBIES 1 005 HOBBIES 1 HOBBIES
                                                                                  CA 1
                                                                                            CA
                                                                                                  0
          5 rows × 1948 columns
 In [ ]:
          # Dummy EncodingConvert
          # categorical variable into dummy/indicator variables
          df = df sales[["id", "item id", "dept id", "cat id", "store id", "state id",
          df.head()
 In [ ]:
Out[14]:
                                        id
                                                   item_id
                                                              dept_id
                                                                         cat_id store_id state_id
           0 HOBBIES_1_001_CA_1_evaluation
                                           HOBBIES_1_001
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA_1
                                                                                            CA
                                                                                                0.00
              HOBBIES 1 002 CA 1 evaluation
                                           HOBBIES 1 002
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA 1
                                                                                            CA
                                                                                                0.00
             HOBBIES_1_003_CA_1_evaluation
                                           HOBBIES_1_003
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA 1
                                                                                               0.00
                                                                                            CA
              HOBBIES_1_004_CA_1_evaluation
                                           HOBBIES 1 004
                                                          HOBBIES 1 HOBBIES
                                                                                  CA 1
                                                                                                0.00
              HOBBIES 1 005 CA 1 evaluation
                                           HOBBIES 1 005
                                                          HOBBIES 1
                                                                      HOBBIES
                                                                                  CA 1
                                                                                                0.00
          5 rows × 1971 columns
          x = df.columns
 In [ ]:
```

```
In [ ]: train_part1 = df[x[7:1948]]
           train_part1.head()
Out[16]:
              d_1 d_2 d_3 d_4 d_5 d_6 d_7 d_8 d_9 d_10 d_11 d_12 d_13 d_14 d_15 d_16 d_1
                 0
            0
                      0
                           0
                                0
                                     0
                                          0
                                               0
                                                    0
                                                         0
                                                               0
                                                                           0
                                                                                 0
                                                                                        0
                                                                                              0
                                                                                                    0
                                                                                              0
            1
                0
                      0
                           0
                                0
                                     0
                                          0
                                               0
                                                    0
                                                         0
                                                               0
                                                                     0
                                                                           0
                                                                                 0
                                                                                        0
                                                                                                    0
            2
                 0
                      0
                           0
                                0
                                     0
                                          0
                                               0
                                                    0
                                                         0
                                                               0
                                                                     0
                                                                           0
                                                                                 0
                                                                                        0
                                                                                              0
                                                                                                    0
            3
                 0
                      0
                           0
                                0
                                     0
                                          0
                                               0
                                                    0
                                                         0
                                                               0
                                                                     0
                                                                           0
                                                                                 0
                                                                                        0
                                                                                              0
                                                                                                    0
                 0
                      0
                           0
                                0
                                     0
                                          0
                                               0
                                                    0
                                                         0
                                                               0
                                                                     0
                                                                           0
                                                                                 0
                                                                                        0
                                                                                              0
                                                                                                    0
           5 rows × 1941 columns
           train_part2 = df[x[1948:]]
 In [ ]:
           train part2
Out[17]:
                   dept_id_FOODS_1 dept_id_FOODS_2 dept_id_FOODS_3 dept_id_HOBBIES_1 dept_id_HOBB
                0
                                  0
                                                    0
                                                                      0
                1
                                  0
                                                    0
                                                                      0
                                                                                          1
                2
                                                    0
                                                                      0
                                  0
                                                                                          1
                3
                                  0
                                                    0
                                                                      0
                                                                                          1
                4
                                  0
                                                    0
                                                                      0
                                                                                          1
            30485
                                  0
                                                    0
                                                                                          0
                                                                      1
            30486
                                  0
                                                    0
                                                                                          0
            30487
                                  0
                                                    0
                                                                                          0
            30488
                                  0
                                                    0
                                                                      1
                                                                                          0
            30489
                                  0
                                                    0
                                                                                          0
           30490 rows × 23 columns
```

Training Dataset

```
In [ ]: k1 = train_part1.columns[1050:(1941-56)]
    train = train_part1[k1]
    X = pd.concat([train, train_part2], axis=1, sort=False)
    X
```

Out[18]:		d_1051	d_1052	d_1053	d_1054	d_1055	d_1056	d_1057	d_1058	d_1059	d_1060	d_1061
	0	0	3	0	1	1	2	0	1	1	0	1
	1	2	0	1	1	1	0	1	0	1	0	(
	2	0	0	0	0	0	0	0	0	0	0	(
	3	1	4	3	0	0	1	2	2	6	2	(
	4	3	0	0	1	4	1	0	2	2	5	(
	30485	1	0	2	0	0	0	0	1	0	1	(
	30486	0	0	0	0	0	0	0	0	0	0	(
	30487	0	5	0	1	2	1	0	0	0	1	1
	30488	3	0	0	0	0	0	0	0	0	0	(

0

30490 rows × 858 columns

30489

0

0

0

0

Training Data Target Variable

In []: k2 = train_part1.columns[(1941-56):(1941-28)]
Y = train_part1[k2]
Y.head()

\sim		_	-	-	п.
	117			ιч	- 1
v	u	_		レン	- 1
			_		-

:		d_1886	d_1887	d_1888	d_1889	d_1890	d_1891	d_1892	d_1893	d_1894	d_1895	d_1896	d_
	0	1	0	0	0	0	0	1	0	4	2	3	
	1	1	0	0	0	0	0	0	0	0	0	0	
	2	0	0	0	0	0	0	1	0	0	0	1	
	3	0	0	0	0	3	1	2	1	3	1	0	
	4	1	0	4	4	0	1	4	0	1	0	1	
	4												•

Cross Validation DataSet

```
In [ ]: k_v = train_part1.columns[(1050+28):(1941-28)]
    p1 = train_part1[k_v]
    cross_X = pd.concat([p1, train_part2], axis=1, sort=False)
    cross_X.head()
```

\sim	4 . 1	$\Gamma \sim \sim$	т.
O	uti	1 20	- 1
_	~ ~		4.1

	d_1079	d_1080	d_1081	d_1082	d_1083	d_1084	d_1085	d_1086	d_1087	d_1088	d_1089	d_
0	0	1	0	2	0	0	0	0	0	0	1	
1	0	0	0	0	0	0	0	0	0	0	0	
2	0	0	0	0	0	0	0	0	0	0	0	
3	5	1	1	0	1	1	2	2	2	0	0	
4	0	3	1	0	0	0	0	2	0	1	1	

5 rows × 858 columns

Cross Validation Target Variable

Out[21]:

	d_1914	d_1915	d_1916	d_1917	d_1918	d_1919	d_1920	d_1921	d_1922	d_1923	d_1924	d_
0	0	0	0	2	0	3	5	0	0	1	1	
1	0	1	0	0	0	0	0	0	0	1	0	
2	0	0	1	1	0	2	1	0	0	0	0	
3	0	0	1	2	4	1	6	4	0	0	0	
4	1	0	2	3	1	0	3	2	3	1	1	
4												•

Testing DataSet

```
In [ ]: k_v = train_part1.columns[(1050+28+28):(1941)]
    p2 = train_part1[k_v]
    test_X = pd.concat([p1, train_part2], axis=1, sort=False)
    test_X.head()
```

Out[22]:		d_1079	d_1080	d_1081	d_1082	d_1083	d_1084	d_1085	d_1086	d_1087	d_1088	d_1089	d_
	0	0	1	0	2	0	0	0	0	0	0	1	
	1	0	0	0	0	0	0	0	0	0	0	0	
	2	0	0	0	0	0	0	0	0	0	0	0	
	3	5	1	1	0	1	1	2	2	2	0	0	
	4	0	3	1	0	0	0	0	2	0	1	1	

5 rows × 858 columns

```
In [ ]: | %%time
        wrmsse=[]
        number of trees = []
        depth_of_trees=[]
        for kk in tqdm(range(10)):
            df sales1 = df sales.copy()
            number of tree = random.randint(20, 50)
            depth_of_tree = random.randint(10, 30)
            print("number_of_tree ",number_of_tree)
            print("depth of tree ",depth of tree)
            model = ExtraTreesRegressor(n_estimators=number_of_tree, max_depth=depth_of_
            model.fit(X, Y)
            pred test = model.predict(cross X)
            pred df = pd.DataFrame(pred test)
            pred_df.columns = ['F_' + str(c) for c in np.arange(1,29,1)]
            WRMSSE = hyperparameter tuning(pred df,df sales1)
            model name = 'ExtraTreesRegressor'+' Model ' +str(kk) +'.pkl'
            # save model
            joblib.dump(model, model name)
            wrmsse.append(WRMSSE)
            number of trees.append(number of tree)
            depth_of_trees.append(depth_of_tree)
          0%|
                       | 0/10 [00:00<?, ?it/s]
        number of tree 28
        depth_of_tree 21
         10%
                       | 1/10 [02:38<23:45, 158.34s/it]
        0.8291917320508592
        number of tree 28
        depth of tree 20
         20%
                       2/10 [05:22<21:19, 159.94s/it]
        0.8368781492862937
        number_of_tree 31
        depth of tree 25
         30%|
                       | 3/10 [09:00<20:41, 177.41s/it]
        0.8221566031627263
        number of tree 29
        depth of tree 14
```

```
40%
                       4/10 [10:38<15:22, 153.82s/it]
         0.8759117838935865
         number of tree 20
         depth_of_tree 14
          50%|
                       | 5/10 [11:51<10:47, 129.43s/it]
         0.8703294282631024
         number_of_tree 20
         depth of tree 23
          60%|
                       6/10 [13:59<08:35, 128.92s/it]
         0.8248586066986433
         number of tree 42
         depth_of_tree 25
         0.8174795582332355
                       7/10 [18:41<08:44, 174.87s/it]
         number_of_tree 26
         depth_of_tree 22
              | 8/10 [21:13<05:36, 168.06s/it]
         0.8271303533832344
         number_of_tree 22
         depth_of_tree 30
         0.8128545315877072
          90%| 90%| 9/10 [24:14<02:51, 171.93s/it]
         number_of_tree 24
         depth_of_tree 14
         100% | 10/10 [25:44<00:00, 154.46s/it]
         0.8799186708572267
         CPU times: user 47min 27s, sys: 9.82 s, total: 47min 37s
         Wall time: 25min 44s
 In [ ]: wrmsse
Out[25]: [0.8291917320508592,
          0.8368781492862937,
          0.8221566031627263,
          0.8759117838935865,
          0.8703294282631024,
          0.8248586066986433,
          0.8174795582332355,
          0.8271303533832344,
          0.8128545315877072,
          0.8799186708572267]
 In [ ]: | # Load model
         best_Model = joblib.load('ExtraTreesRegressor_Model_8.pkl')
```

```
xx = best Model.predict(test X)
 In [ ]: |
           pred df = pd.DataFrame(xx)
 In [ ]:
            pred df
Out[41]:
                           0
                                     1
                                               2
                                                          3
                                                                    4
                                                                              5
                                                                                         6
                                                                                                   7
                                                                                                             8
                    0.536936
                              0.694216
                                        0.722582
                                                   0.882385
                                                             0.794745
                                                                        1.111089
                                                                                  1.063431
                                                                                            0.849625
                                                                                                      0.866186
                    0.164498
                              0.147680
                                                                       0.240038
                                                                                  0.251539
                                        0.154070
                                                   0.162656
                                                             0.207921
                                                                                            0.181692
                                                                                                      0.172951
                    0.526055
                              0.504003
                                                                       0.745015
                                        0.450772
                                                   0.542372
                                                             0.571931
                                                                                 0.919841
                                                                                            0.645879
                                                                                                      0.588721
                    1.888290
                              2.059322
                                         1.132512
                                                   2.595532
                                                             2.178737
                                                                       2.882897
                                                                                  2.274268
                                                                                            3.325116
                                                                                                      2.465331
                    1.445470
                              0.916767
                                         0.925985
                                                   1.247695
                                                             1.871963
                                                                       1.783630
                                                                                  1.406542
                                                                                            1.506928
                                                                                                      1.191574
                           ...
                                     ...
                                               ...
                                                         ...
                                                                                            0.432377
             30485
                    0.351090
                              0.359108
                                        0.362181
                                                   0.391836
                                                             0.499899
                                                                       0.600713
                                                                                  0.642850
                                                                                                      0.412724
             30486
                    0.330306
                                                                                  0.480969
                              0.287079
                                         0.278849
                                                   0.307696
                                                             0.365585
                                                                       0.458998
                                                                                            0.364763
                                                                                                      0.342904
             30487
                    0.720728
                                                   0.800509
                              0.462027
                                         0.541278
                                                             0.619588
                                                                       0.944225
                                                                                  0.774447
                                                                                            0.628958
                                                                                                      0.676055
             30488
                    0.635591
                              0.618596
                                        0.913325
                                                   0.710379
                                                             1.166649
                                                                       1.556421
                                                                                  1.203323
                                                                                            1.270566
                                                                                                      0.628343
             30489
                    1.527738
                              0.467612
                                         1.103457
                                                   1.164859
                                                             1.349184
                                                                       1.552250
                                                                                  1.324040
                                                                                            1.414795
                                                                                                      0.833132
            30490 rows × 28 columns
            pred df.columns = ['F' + str(c) for c in np.arange(1,29,1)]
 In [ ]:
            pred df
Out[43]:
                          F1
                                    F2
                                              F3
                                                         F4
                                                                   F5
                                                                             F6
                                                                                        F7
                                                                                                  F8
                                                                                                            F9
                 0 0.536936
                              0.694216
                                        0.722582
                                                   0.882385
                                                             0.794745
                                                                        1.111089
                                                                                  1.063431
                                                                                            0.849625
                                                                                                      0.866186
                    0.164498
                              0.147680
                                         0.154070
                                                   0.162656
                                                             0.207921
                                                                       0.240038
                                                                                  0.251539
                                                                                            0.181692
                                                                                                      0.172951
                    0.526055
                              0.504003
                                        0.450772
                                                   0.542372
                                                             0.571931
                                                                       0.745015
                                                                                  0.919841
                                                                                            0.645879
                                                                                                      0.588721
                    1.888290
                              2.059322
                                         1.132512
                                                   2.595532
                                                             2.178737
                                                                       2.882897
                                                                                  2.274268
                                                                                            3.325116
                                                                                                      2.465331
                    1.445470
                              0.916767
                                         0.925985
                                                   1.247695
                                                             1.871963
                                                                       1.783630
                                                                                  1.406542
                                                                                            1.506928
                                                                                                      1.191574
             30485
                    0.351090
                              0.359108
                                        0.362181
                                                   0.391836
                                                             0.499899
                                                                       0.600713
                                                                                  0.642850
                                                                                            0.432377
                                                                                                      0.412724
             30486
                    0.330306
                              0.287079
                                        0.278849
                                                   0.307696
                                                             0.365585
                                                                       0.458998
                                                                                  0.480969
                                                                                            0.364763
                                                                                                      0.342904
                    0.720728
                              0.462027
             30487
                                        0.541278
                                                   0.800509
                                                             0.619588
                                                                       0.944225
                                                                                  0.774447
                                                                                            0.628958
                                                                                                      0.676055
             30488
                    0.635591
                              0.618596
                                         0.913325
                                                   0.710379
                                                             1.166649
                                                                        1.556421
                                                                                  1.203323
                                                                                            1.270566
                                                                                                      0.628343
             30489
                    1.527738
                              0.467612
                                        1.103457
                                                   1.164859
                                                             1.349184
                                                                       1.552250
                                                                                  1.324040
                                                                                            1.414795
                                                                                                      0.833132
            30490 rows × 28 columns
```

```
sub3 = pd.concat([sales['id'], pred df], axis=1, sort=False)
            sub3
Out[44]:
                                                id
                                                          F1
                                                                    F2
                                                                              F3
                                                                                        F4
                                                                                                  F5
                                                                                                            F6
                   HOBBIES 1 001 CA 1 evaluation
                                                    0.536936
                                                              0.694216
                                                                        0.722582
                                                                                  0.882385
                                                                                            0.794745
                                                                                                      1.111089
                   HOBBIES 1 002 CA 1 evaluation
                                                    0.164498
                                                              0.147680
                                                                        0.154070
                                                                                  0.162656
                                                                                            0.207921
                                                                                                      0.240038
                   HOBBIES 1 003 CA 1 evaluation
                                                    0.526055
                                                              0.504003
                                                                        0.450772
                                                                                  0.542372
                                                                                            0.571931
                                                                                                      0.745015
                   HOBBIES 1 004 CA 1 evaluation
                                                    1.888290
                                                              2.059322
                                                                        1.132512
                                                                                  2.595532
                                                                                            2.178737
                                                                                                      2.882897
                   HOBBIES 1 005 CA 1 evaluation
                                                    1.445470
                                                              0.916767
                                                                        0.925985
                                                                                  1.247695
                                                                                            1.871963
                                                                                                      1.783630
            30485
                                                    0.351090
                                                              0.359108
                                                                        0.362181
                                                                                  0.391836
                                                                                            0.499899
                                                                                                      0.600713
                     FOODS_3_823_WI_3_evaluation
                                                    0.330306
            30486
                     FOODS 3 824 WI 3 evaluation
                                                              0.287079
                                                                        0.278849
                                                                                  0.307696
                                                                                            0.365585
                                                                                                      0.458998
            30487
                     FOODS_3_825_WI_3_evaluation
                                                    0.720728
                                                              0.462027
                                                                        0.541278
                                                                                  0.800509
                                                                                            0.619588
                                                                                                      0.944225
                                                    0.635591
                                                                                  0.710379
            30488
                     FOODS 3 826 WI 3 evaluation
                                                              0.618596
                                                                        0.913325
                                                                                            1.166649
                                                                                                      1.556421
            30489
                     FOODS 3 827 WI 3 evaluation
                                                    1.527738
                                                              0.467612
                                                                        1.103457
                                                                                  1.164859
                                                                                            1.349184
                                                                                                      1.552250
           30490 rows × 29 columns
 In [ ]:
           sub4 = sub3.copy()
           sub4["id"] = sub4["id"].apply(lambda x: x.replace('evaluation', 'validation'))
           sub4
 In [ ]:
Out[46]:
                                                         F1
                                                                   F2
                                                                             F3
                                                                                       F4
                                                                                                 F5
                                                                                                           F6
                                               id
                0
                   HOBBIES 1 001 CA 1 validation
                                                   0.536936
                                                             0.694216
                                                                       0.722582
                                                                                 0.882385
                                                                                           0.794745
                                                                                                     1.111089
                   HOBBIES 1 002 CA 1 validation
                                                                       0.154070
                                                                                 0.162656
                                                                                           0.207921
                                                                                                     0.240038
                                                   0.164498
                                                             0.147680
                                                             0.504003
                                                                                                     0.745015
                   HOBBIES 1 003 CA 1 validation
                                                   0.526055
                                                                       0.450772
                                                                                 0.542372
                                                                                           0.571931
                   HOBBIES 1 004 CA 1 validation
                                                                                 2.595532
                                                   1.888290
                                                             2.059322
                                                                       1.132512
                                                                                           2.178737
                                                                                                     2 882897
                   HOBBIES 1 005 CA 1 validation
                                                   1.445470
                                                             0.916767
                                                                       0.925985
                                                                                 1.247695
                                                                                           1.871963
                                                                                                     1.783630
            30485
                     FOODS_3_823_WI_3_validation
                                                   0.351090
                                                             0.359108
                                                                       0.362181
                                                                                 0.391836
                                                                                           0.499899
                                                                                                     0.600713
            30486
                     FOODS 3 824 WI 3 validation
                                                   0.330306
                                                             0.287079
                                                                       0.278849
                                                                                 0.307696
                                                                                           0.365585
                                                                                                     0.458998
                     FOODS_3_825_WI_3_validation
            30487
                                                   0.720728
                                                             0.462027
                                                                       0.541278
                                                                                 0.800509
                                                                                           0.619588
                                                                                                     0.944225
            30488
                     FOODS 3 826 WI 3 validation
                                                   0.635591
                                                             0.618596
                                                                       0.913325
                                                                                 0.710379
                                                                                           1.166649
                                                                                                     1.556421
            30489
                     FOODS 3 827 WI 3 validation
                                                                                                     1.552250
                                                   1.527738
                                                             0.467612
                                                                       1.103457
                                                                                 1.164859
                                                                                           1.349184
           30490 rows × 29 columns
```



B. Random Forest Regressor

```
In [ ]: | %%time
        wrmsse=[]
        number of trees = []
        depth_of_trees=[]
        for kk in tqdm(range(10)):
            df sales1 = df sales.copy()
            number of tree = random.randint(20, 50)
            depth_of_tree = random.randint(10, 30)
            print("number_of_tree ",number_of_tree)
            print("depth of tree ",depth of tree)
            model = RandomForestRegressor(n_estimators=number_of_tree, max_depth=depth_o
            model.fit(X, Y)
            pred test = model.predict(cross X)
            pred df = pd.DataFrame(pred test)
            pred_df.columns = ['F_' + str(c) for c in np.arange(1,29,1)]
            WRMSSE = hyperparameter tuning(pred df,df sales1)
            model name = 'RandomForestRegressor'+' Model ' +str(kk) +'.pkl'
            # save model
            joblib.dump(model, model name)
            wrmsse.append(WRMSSE)
            number of trees.append(number of tree)
            depth_of_trees.append(depth_of_tree)
          0%|
                       | 0/10 [00:00<?, ?it/s]
        number of tree 29
        depth_of_tree 11
         10%
                       | 1/10 [03:32<31:53, 212.56s/it]
        0.931682964936932
        number of tree 49
        depth_of_tree 14
         20%
                       2/10 [10:07<35:38, 267.32s/it]
        0.894218464420305
        number_of_tree 39
        depth of tree 10
         30%1
                       3/10 [14:24<30:48, 264.04s/it]
        0.930260404543155
        number of tree 40
        depth of tree 21
```

```
40%
                                                                       4/10 [22:02<32:14, 322.35s/it]
                           0.8606956341637753
                           number of tree 23
                           depth_of_tree 23
                              50%|
                                                                       | 5/10 [27:17<26:40, 320.12s/it]
                           0.8565719226279195
                           number_of_tree 27
                           depth of tree 11
                              60%|
                                                                       6/10 [30:17<18:32, 278.23s/it]
                           0.920932252675005
                           number of tree 38
                           depth_of_tree 11
                              70%|
                                                                       7/10 [34:50<13:49, 276.50s/it]
                           0.9237107637472086
                           number of tree 45
                           depth_of_tree 30
                           0.8443204321604256
                              80% | 8/10 [46:03<13:11, 395.56s/it]
                           number of tree 31
                           depth_of_tree 12
                              90%| 90%| 9/10 [50:01<05:48, 348.22s/it]
                           0.9033751231909181
                           number of tree 20
                           depth_of_tree 12
                           100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 10
                           0.9109834015182187
                           CPU times: user 1h 38min 21s, sys: 14.6 s, total: 1h 38min 35s
                           Wall time: 52min 27s
   In [ ]: wrmsse
Out[51]: [0.931682964936932,
                              0.894218464420305,
                              0.930260404543155,
                              0.8606956341637753,
                              0.8565719226279195,
                              0.920932252675005,
                              0.9237107637472086,
                              0.8443204321604256,
                              0.9033751231909181,
                              0.9109834015182187]
   In [ ]: | # Load model 7
                            best_Model = joblib.load('RandomForestRegressor_Model_7.pkl')
```

```
In [ ]: xx = best_Model.predict(test_X)

In [ ]: pred_df = pd.DataFrame(xx)
    pred_df.columns = ['F' + str(c) for c in np.arange(1,29,1)]
    sub3 = pd.concat([sales['id'], pred_df], axis=1, sort=False)
    sub4 = sub3.copy()
    sub4["id"] = sub4["id"].apply(lambda x: x.replace('evaluation', 'validation'))

    final = pd.concat([sub3, sub4], axis=0, sort=False)
    final.to_csv("Final_Data12.csv",index= False)
```

```
Submission and Description

Private Score

Public Score

Use for Final Score

Random_Forest.zip
20 minutes ago by srkef

Random Forest File
```